

I M A L



Sincronización y afinación

Dos ejemplos de sistemas oscilantes colectivos en interacción

Pablo Bolcatto

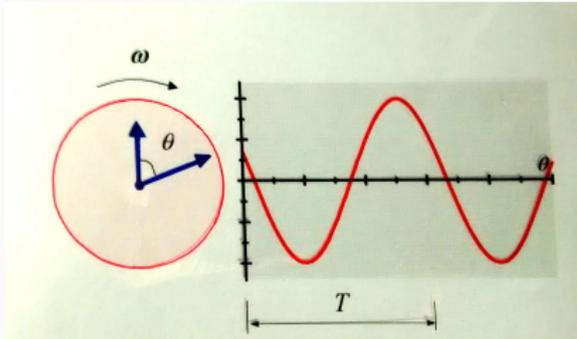
9 de junio de 2017

Seminario del IMAL "Carlos Segovia Fernandez"

1. Motivación
2. Modelo de sincronización
(Kuramoto, 1975)
3. Modelo de afinación
(Urteaga-Bolcatto, 2003)
4. Discusión abierta

Motivación

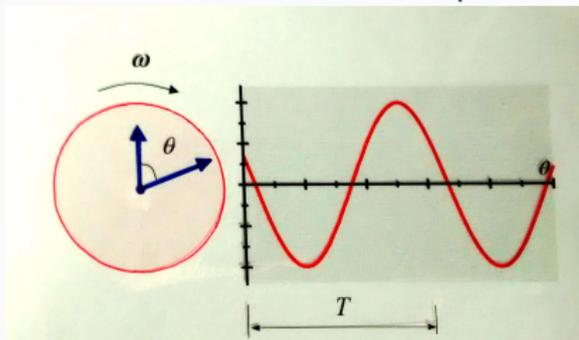
Oscilador armónico simple



$$\omega = \frac{d\theta}{dt} = \dot{\theta}$$

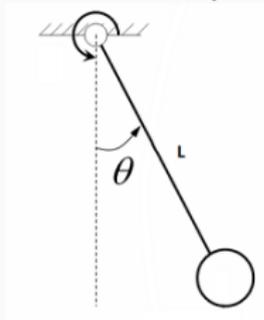
Motivación

Oscilador armónico simple

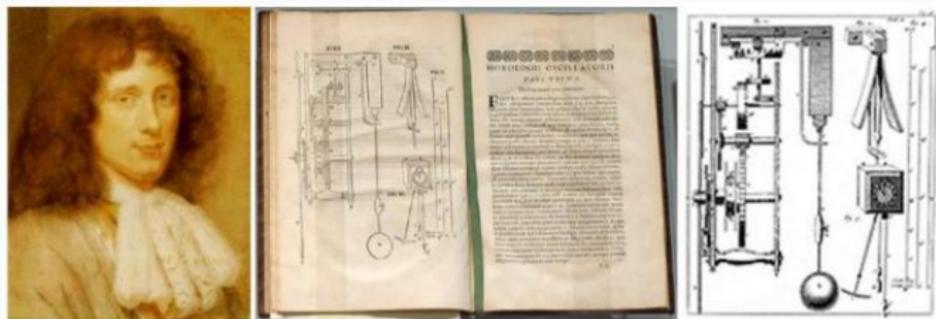


$$\omega = \frac{d\theta}{dt} = \dot{\theta}$$

Péndulo simple



$$\omega = 2\pi f = \frac{2\pi}{T} = \sqrt{\frac{g}{L}}$$



Christiaan Huygens (La Haya, 1629-1695).
Astrónomo, físico y matemático de los Países Bajos.

Animados



Luciérnagas de Kuala Lumpur

Inanimados



Sincronización de metrónomos

Otros ejemplos

- ✓ Aplausos
- ✓ Marcapasos
- ✓ Neuronas
- ✓ Junturas Josephson
- ✓ Mujeres convivientes
- ✓ Etc., etc., etc.

Modelo de sincronización (Kuramoto, 1975)

Lecture Notes in Physics

Edited by J. Ehlers, München, K. Hepp, Zürich, and
H. A. Weidenmüller, Heidelberg
Managing Editor: W. Beiglböck, Heidelberg

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International Symposium on Mathematical Problems in Theoretical Physics

January 23–29, 1975, Kyoto University, Kyoto/Japan

Edited by H. Araki



Springer-Verlag
Berlin · Heidelberg · New York 1975

SELF-ENTRAINMENT OF A POPULATION OF COUPLED NON-LINEAR OSCILLATORS

Yoshiki Kuramoto

Department of Physics, Kyushu University, Fukuoka, Japan

Temporal organization of matter is a widespread phenomenon over a macroscopic world in far from thermodynamic equilibrium. A previous study on chemical instability¹⁾ implies that a simplest nontrivial model for a temporally organized system may be represented by a macroscopic self-sustained oscillator Q obeying the equation of motion

$$\dot{Q} = (i\omega + \alpha)Q - \beta|Q|^2Q, \quad (1)$$

$\alpha, \beta > 0.$

Consider a population of such oscillators Q_1, Q_2, \dots, Q_N with various frequencies, and introduce interactions between every pair as follows.

$$\dot{Q}_s = (i\omega_s + \alpha)Q_s + \sum_{r \neq s} v_{rs} Q_r - \beta|Q_s|^2 Q_s, \quad (2)$$

$r, s = 1, 2, \dots, N.$

We found that it is possible to construct from (2) a soluble model for a community exhibiting mutual synchronization or self-entrainment above a certain threshold value of the coupling strength. Such a type of phase transition has been considered by Winfree²⁾ without resorting to specialized models but only phenomenologically.

Our simplifying assumptions are:

- (I) $v_{rs} = v/N$ independently of r and s ,
- (II) $\alpha, \beta \neq 0$ but $\alpha/\beta, \omega_s, v = \text{finite}$,
- (III) $N \rightarrow \infty$.

Let us put $Q_s = \rho_s e^{i\varphi_s}$. Owing to the assumption (II), the amplitude ρ_s may be fixed at $\sqrt{\alpha/\beta}$. Thus we have only to consider the equation

$$\dot{\varphi}_s = \omega_s + \frac{v}{N} \sum_r \sin(\varphi_r - \varphi_s). \quad (3)$$

As an illustration, we summarize the results obtained when the distribution of the native frequency is a Lorentzian with the peak at ω_0 and the width γ . In this case the threshold condition is

$$\eta = 2|\gamma/v| = 1. \quad (4)$$

Un oscilador $\dot{\theta} = \omega$

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N osciladores $\dot{\theta}_i = \omega_i$

$i = 1, \dots, N$

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N osciladores
acoplados $\dot{\theta}_i = \omega_i - \sum_{j=1}^N K_{ij} \sin(\theta_i - \theta_j + \alpha)$ $i, j = 1, \dots, N, |\alpha| \leq \pi/2$

Modelo de Kuramoto

Un oscilador $\dot{\theta} = \omega$

N osciladores $\dot{\theta}_i = \omega_i \quad i = 1, \dots, N$

N osciladores acoplados $\dot{\theta}_i = \omega_i - \sum_{j=1}^N K_{ij} \sin(\theta_i - \theta_j + \alpha) \quad i, j = 1, \dots, N, |\alpha| \leq \pi/2$

$\dot{\theta}_i = \omega_i - \frac{K}{N} \sum_{j=1}^N \sin(\theta_i - \theta_j + \alpha) \quad \leftarrow$ acoplamiento constante

$$\dot{\theta}_i = \omega_i - \frac{K}{N} \sum_{j=1}^N \sin(\theta_i - \theta_j + \alpha)$$

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Definimos un parámetro de orden

$$\sigma e^{i\Omega t} = \frac{1}{N} \sum_{j=1}^N e^{i\theta_j} \quad \rightarrow \quad \sigma \cos \Omega t = \frac{1}{N} \sum_{j=1}^N \cos \theta_j ; \quad \sigma \sin \Omega t = \frac{1}{N} \sum_{j=1}^N \sin \theta_j$$

$$\dot{\theta}_i = \omega_i - \frac{K}{N} \sum_{j=1}^N \sin(\theta_i - \theta_j + \alpha)$$

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$$\dot{\theta}_i = \omega_i - \frac{K}{N} \sum_j \sin(\theta_i - \theta_j + \alpha)$$

$$\dot{\theta}_i = \omega_i - K\sigma \sin(\theta_i - \Omega t + \alpha)$$

$$i(j) = 1, \dots, N$$

Veamos casos límites:

$$\dot{\theta}_i = \omega_i - K\sigma \sin(\theta_i - \Omega t + \alpha) \quad ; \quad \sigma e^{i\Omega t} = \frac{1}{N} \sum_{j=1}^N e^{i\theta_j}$$

► Sincronización nula $\rightarrow \dot{\theta}_i = \omega_i \rightarrow \boxed{\sigma = 0}$

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- ▶ Sincronización nula $\rightarrow \dot{\theta}_i = \omega_i \rightarrow \boxed{\sigma = 0}$
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- ▶ Sincronización nula $\rightarrow \dot{\theta}_i = \omega_i \rightarrow \boxed{\sigma = 0}$
- ▶ Sincronización completa $\rightarrow \theta_i = \theta_j \quad \forall \quad i, j \rightarrow \boxed{\sigma = 1}$
- ▶ Sincronización parcial $\boxed{0 < \sigma < 1}$

Progress of Theoretical Physics, Vol. 76, No. 3, September 1986

A Soluble Active Rotator Model Showing Phase Transitions via Mutual Entrainment

Hidetsugu SAKAGUCHI and Yoshiki KURAMOTO

Department of Physics, Kyoto University, Kyoto 606

(Received April 17, 1986)

Some analytical results are obtained for a large population of limit-cycle oscillators modelled by a set of deterministic equations $\dot{\phi}_i = \omega_i - N^{-1}K \sum_{j=1}^N \sin(\phi_i - \phi_j + \alpha)$ ($i=1, 2, \dots, N$), where ϕ_i is the phase of the i -th oscillator and ω_i 's are parameters distributed randomly. The present work is a generalization of the previous one where the study was limited to the case of vanishing α and symmetric distribution of ω_i . As in the previous case, a particular macroscopic solution of steady rotation is found, which branches off the trivial solution at some positive K . A computer simulation with $N=1000$ is carried out, which correctly reproduces our analytical results.

§ 1. Introduction and model equations

Large populations of coupled limit-cycle oscillators are known to exhibit many interesting behaviors through mutual synchronization.¹³⁻¹⁴⁾ A convenient mathematical model for studying such systems is given by a set of differential equations,¹³⁻¹⁴⁾

$$\dot{\phi}_i = \omega_i - \sum_{j=1}^N K_{ij} \sin(\phi_i - \phi_j + \alpha), \quad |\alpha| \leq \frac{\pi}{2}, \quad (1)$$

where ϕ_i represents the phase of the i -th oscillator, and N the total number of the oscillators. The natural frequencies ω_i may change randomly from oscillator to oscillator, but they are fixed in time; the normalized number density of the oscillators having natural frequency ω is denoted as $g(\omega)$. Let us consider the case of *uniform coupling*¹³⁻¹⁴⁾ for which our model is simplified to

$$\dot{\phi}_i = \omega_i - N^{-1}K \sum_{j=1}^N \sin(\phi_i - \phi_j + \alpha). \quad (2)$$

In this special case, analytical expressions for various quantities can be obtained. The most important of them is the complex order parameter defined by

$$\sigma \exp(i\theta) = N^{-1} \sum_{j=1}^N \exp(i\phi_j). \quad (3)$$

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H. Sakaguchi and Y. Kuramoto

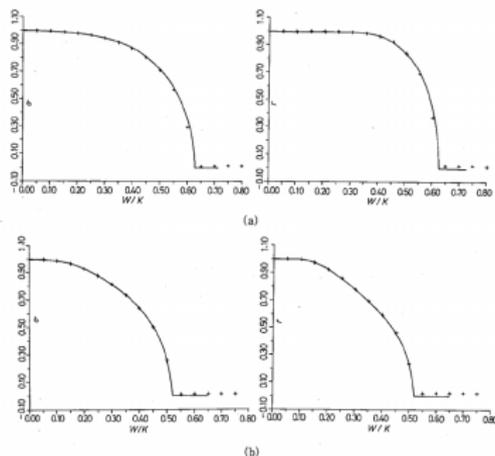


Fig. 1. Order parameters σ and r as a function of W/K . (a) $a=0$, (b) $a=\pi/4$. The solid curves show analytical results whose dependence on W and K is only through W/K . The crosses show the results from our computer simulation in which K was set to 1 throughout.

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Progress of Theoretical Physics 76 (1986)

N osciladores con distribución
gaussiana de frecuencias
propias

$$g(\omega) = Ae^{-(\omega-\Omega)^2/W^2}$$

Parámetro de orden alternativo

$$r = \frac{N_s}{N}$$

N_s osciladores sincronizados

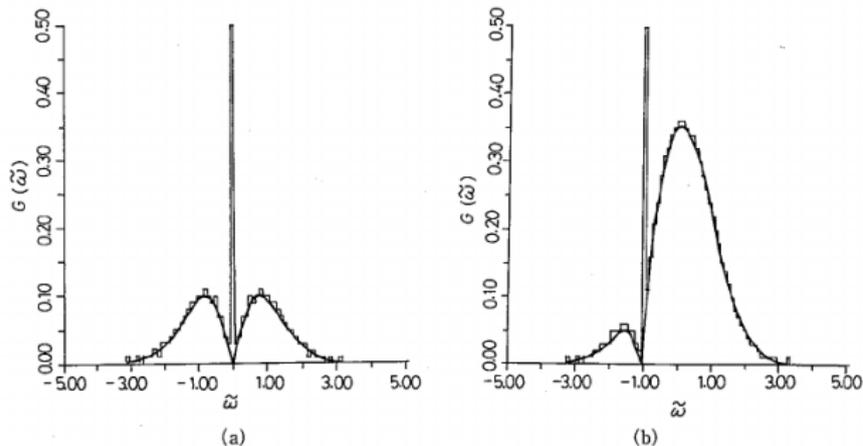


Fig. 2. Distribution $G(\tilde{\omega})$ of the resultant frequencies $\tilde{\omega}$ in the ordered state. (a) $\alpha=0$, $W/K=0.55$, (b) $\alpha=\pi/4$, $W/K=0.50$. The solid curves show analytical results, but delta-peaks that should appear at $\tilde{\omega}=\Omega$ are not indicated. The histograms show the results from our computer simulation where $\tilde{\omega}_i$ was defined as the long-time average of $d\psi_i/dt$.

H. Sakaguchi and Y. Kuramoto

Progress of Theoretical Physics 76 (1986)

Physics of the rhythmic applause

Z. Néda and E. Ravasz

Department of Theoretical Physics, Babeş-Bolyai University, strada Kogălniceanu nr.1, RO-3400, Cluj-Napoca, Romania

T. Vicsek

Department of Biological Physics, Eötvös-Loránd University, Budapest, Hungary

Y. Brechet

LTPCM-ENSEEG/INPG, Domaine Universitaire de Grenoble, Boîte Postale 75, 38402 Saint Martin d'Heres, Cedex, France

A. L. Barabási

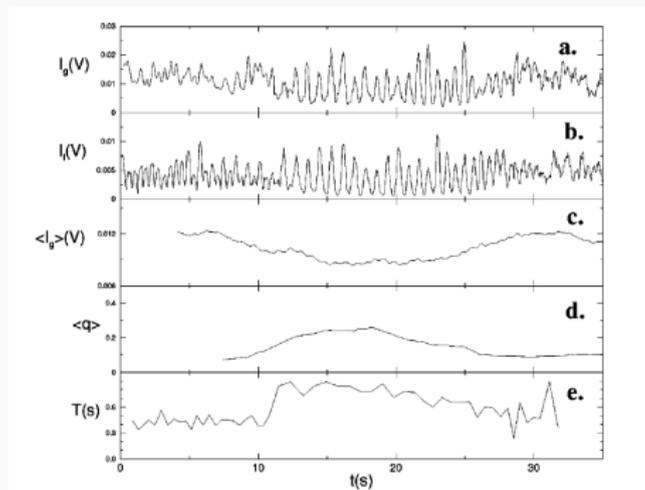
Department of Physics, University of Notre Dame, Notre Dame, Indiana 46556

(Received 23 February 2000)

We report on a series of measurements aimed to characterize the development and the dynamics of the rhythmic applause in concert halls. Our results demonstrate that while this process shares many characteristics of other systems that are known to synchronize, it also has features that are unexpected and unaccounted for in many other systems. In particular, we find that the mechanism lying at the heart of the synchronization process is the period doubling of the clapping rhythm. The characteristic interplay between synchronized and unsynchronized regimes during the applause is the result of a frustration in the system. All results are understandable in the framework of the Kuramoto model.

Ejemplo: Aplausos rítmicos

Grabaciones en teatros de Rumanian y Hungría.



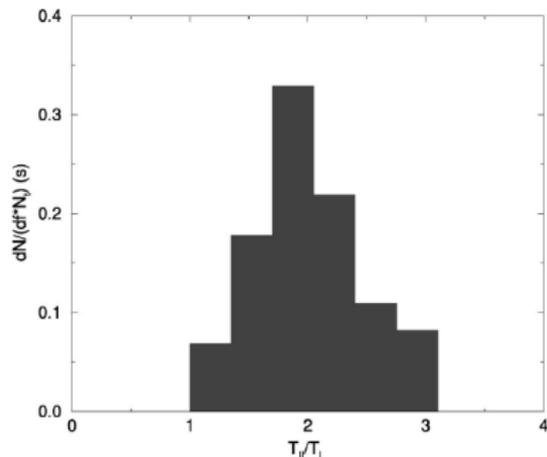
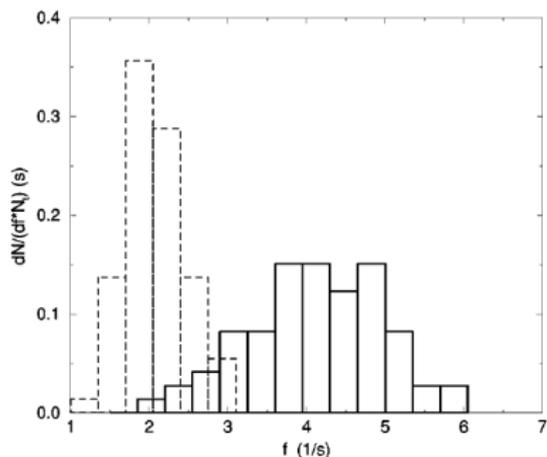
(2) An experimentally computable order parameter q_{exp} was calculated. This order parameter was defined in a very analogous way with the q order parameter (3) in the Kuramoto model. At each time step q_{exp} is calculated as the maximum of the normalized correlation between the $s(t)$ signal and a harmonic function

$$q_{exp}(t) = \max_{\{T, \phi\}} \left\{ \frac{\int_{t-T}^{t+T} s(t) \sin(2\pi/T + \phi) dt}{\int_{t-T}^{t+T} s(t) dt} \right\} \quad (5)$$

Z. Neda *et al*
Phys. Rev. E 61 (6987)

Ejemplo: Aplausos rítmicos

Experimento controlado: Aplaudidores (rumanos y húngaros) no interactuantes.



Neda et al

Phys. Rev. E 61 (6987)

Z.

Ejemplo: Aplausos rítmicos

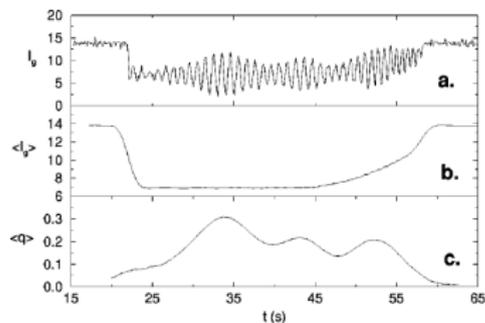
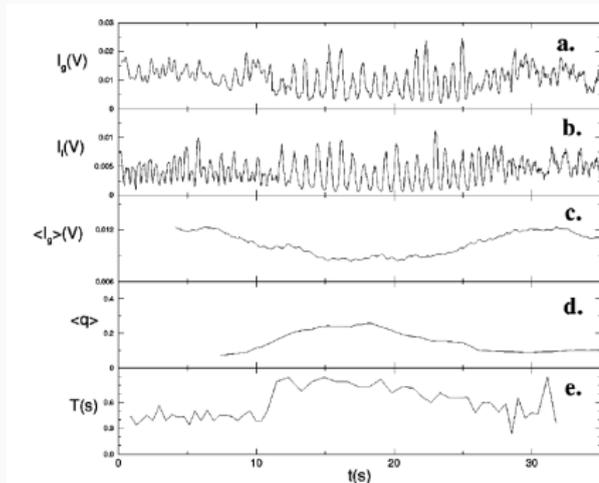


FIG. 6. Computer simulation of the Kuramoto model for $N = 70$ rotators ($K = 0.8 \text{ s}^{-1}$, $\bar{\omega} = 2\pi \text{ s}^{-1}$, and $D = 2\pi/6.9 \text{ s}^{-1}$). We double the rotators periods at $t_1 = 21 \text{ s}$ and linearly increase the frequency back to the original value from $t_2 = 35 \text{ s}$. The noise pulse given by one oscillator has $I_0 = \omega/\bar{\omega}$ intensity and $\tau = 0.01 \text{ s}$ duration.

Ejemplo: Aplausos rítmicos

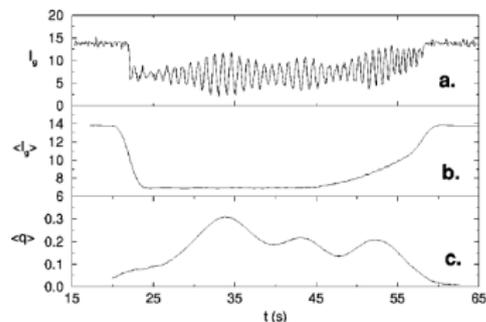
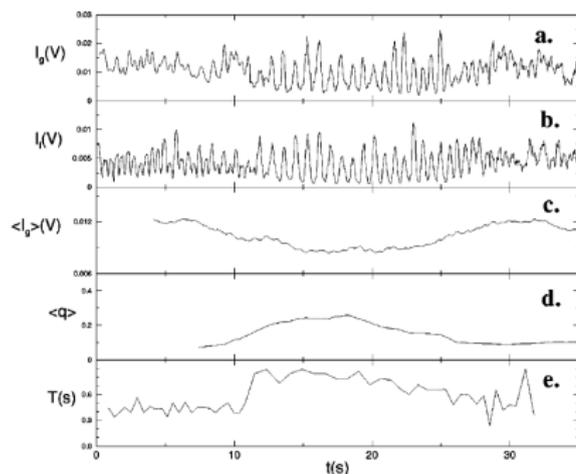


FIG. 6. Computer simulation of the Kuramoto model for $N = 70$ rotators ($K = 0.8 \text{ s}^{-1}$, $\bar{\omega} = 2\pi \text{ s}^{-1}$, and $D = 2\pi/6.9 \text{ s}^{-1}$). We double the rotators periods at $t_1 = 21 \text{ s}$ and linearly increase the frequency back to the original value from $t_2 = 35 \text{ s}$. The noise pulse given by one oscillator has $I_0 = \omega/\bar{\omega}$ intensity and $\tau = 0.01 \text{ s}$ duration.

(3) In communist times it was a common habit to applaud by rhythmic applause the “great leader” speech. During this rhythmic applause the synchronization was almost never

lost. This is very nice evidence of the fact that spectators were not enthusiastic enough and were satisfied with the obtained global noise intensity level, having no desire to increase it. Frustration was not present in this system.

Modelo de afinación (Urteaga-Bolcatto, 2003)

Dynamics of the tuning process between singers.

R. Urteaga¹ and P. G. Bolcatto²

¹ Centro Atómico Bariloche, Avda Bustillo km 9.5, 8400 San Carlos de Bariloche, Río Negro, Argentina.

² Facultad de Ingeniería Química and Facultad de Humanidades y Ciencias, Universidad Nacional del Litoral, Santiago del Estero 2829 3000 Santa Fe Argentina.e-mail: pbolcato@fiquis.unl.edu.ar

Abstract. We present a dynamical model describing a predictable human behavior like the tuning process between singers. The purpose, inspired in physiological and behavioral grounds of human beings, is sensitive to all Fourier spectrum of each sound emitted and it contemplates an asymmetric coupling between individuals. We have recorded several tuning exercises and we have confronted the experimental evidence with the results of the model finding a very well agreement between calculated and experimental sonograms.

PACS. 43.66.Ba Models and theories of auditory processes and 43.75.Cd Music perception and cognition – 43.75.Rs Singing

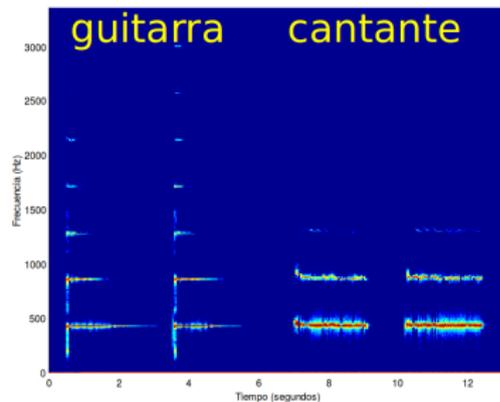
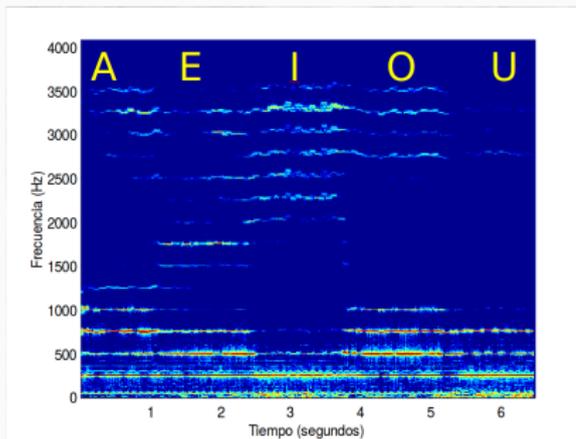
R. Urteaga and P. G. Bolcatto

European Journal of Physics (2003)

¿Qué es un sonido musical?

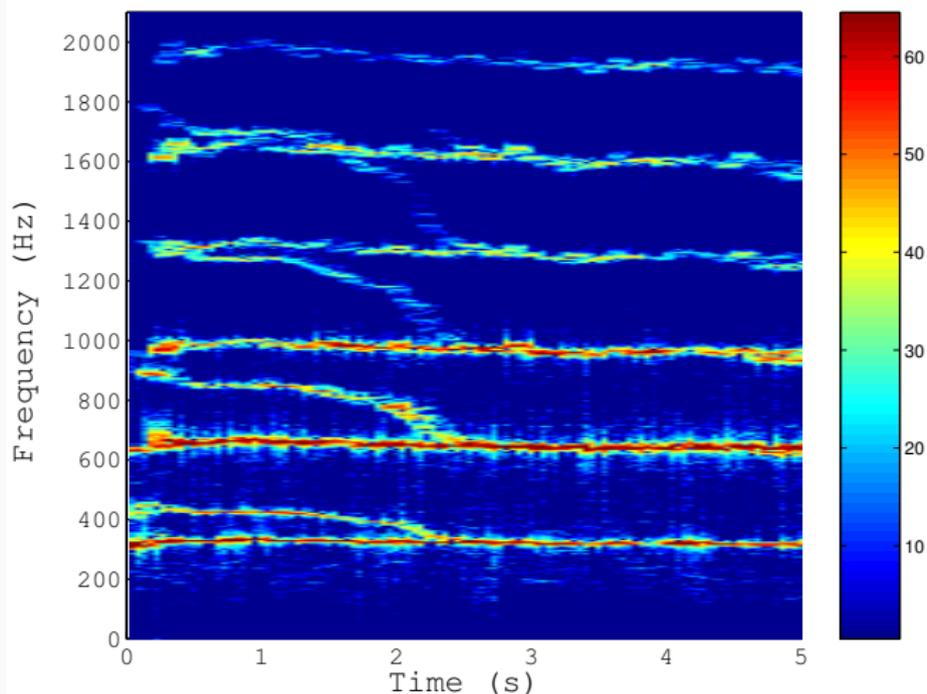
- ♪ Es una perturbación de un medio material (por ejemplo, aire) compuesta por una familia de frecuencias.
- ♪ A la menor frecuencia se la llama “fundamental” y al resto se las denomina “armónicas”
- ♪ Las armónicas son múltiplos enteros de la fundamental:
 $f_o, f_1 = 2f_o, f_2 = 3f_o, \dots$
- ♪ El número de armónicos y la importancia relativa con la que intervienen en un sonido, determina el timbre del mismo pero no cambia la “nota”.

Modelo de afinación. Propuesta



Modelo de afinación. Ejemplos

Consigna: *'Afinar en la misma nota'*



Modelo de afinación. Propuesta

Proponemos la siguiente dinámica para las frecuencias fundamentales de cada emisor:

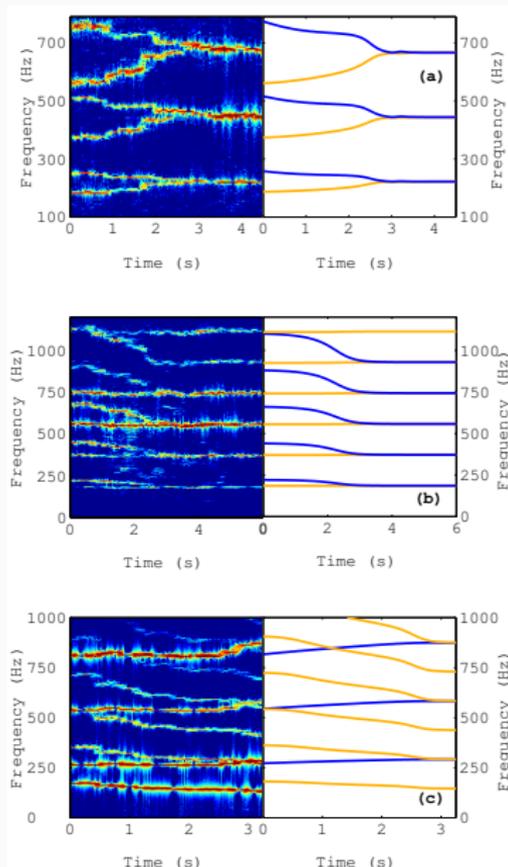
$$\frac{d\omega_{i0}}{dt} = \sum_{j\mu} K_{ij} I_{j\mu} \sin\left(2m\pi \frac{\omega_{j\mu}}{\omega_{i0}}\right) \quad i(j) = 1, \dots, N$$

$\omega_{j\mu}$: Frecuencia del μ -ésimo armónico del j -ésimo individuo

$I_{j\mu}$: Intensidad en la descomposición Fourier

K_{ij} : Acoplamiento \rightarrow 'Cuánto i escucha a j '. En general $K_{ij} \neq K_{ji}$

Modelo de afinación. Ejemplos



(a) Barítono y mezzo soprano.

$$m = 1, K_{21} = K_{12}, \frac{\omega_{20}}{\omega_{10}} = 1.$$

(b) Dos tenores.

$$m = 1, K_{21} = 25K_{12}, \frac{\omega_{20}}{\omega_{10}} = 1.$$

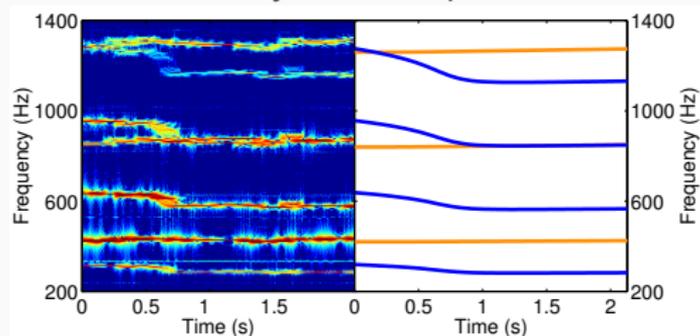
(c) Barítono y soprano.

$$m = 1, K_{21} = -K_{12}!!, \frac{\omega_{20}}{\omega_{10}} = 2.$$

Modelo de afinación. Ejemplos

Consigna: '*Afinar (sensación agradable)*'

Tenor y mezzo soprano.



$$m = 2, K_{21} = -0,15K_{12}.$$

$$\text{Inicial } \frac{\omega_{20}}{\omega_{10}} = \frac{4}{3} \text{ (cuarta).}$$

$$\text{Final } \frac{\omega_{20}}{\omega_{10}} = \frac{3}{2} \text{ (quinta).}$$

- Ecuación:

$$\frac{d\omega_{i0}}{dt} = \sum_{j\mu} K_{ij} I_{j\mu} \sin\left(2m\pi \frac{\omega_{j\mu}}{\omega_{i0}}\right)$$

- Dos cantantes $\rightarrow \omega_{j\mu} = (\mu + 1) \omega_{j0}$
- Condición (suficiente): $2m(\mu + 1) \frac{\omega_{j0}}{\omega_{i0}} = n_{ij}$
- Se llega a:

$$\left[K_{21} \sum_{\mu} I_{2\mu} (-1)^{(2m\mu/r)} + r^3 K_{12} \sum_{\mu} I_{1\mu} \mu \right] > 0$$

$$r = \frac{\omega_{20}}{\omega_{10}}, \quad \frac{K_{21}}{K_{12}} : \text{parámetro libre}$$

Discusión abierta

¿Preguntas?